

# Calculation of Shareholders' Equity at 31 december 2010

## Appendix

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**Banque Privée  
Edmond de Rothschild S.A.  
Geneva**



**BANQUE PRIVÉE  
EDMOND DE ROTHSCHILD**

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 31 DECEMBER 2010**  
**APPENDIX**

**Geographic breakdown of counterparty risk (in CHF '000)**

<b>Credit commitments</b>	<b>Switzerland</b>	<b>Europe</b>	<b>Liechtenstein</b>	<b>Caribbean</b>	<b>North America</b>	<b>Latin America</b>	<b>Asia</b>	<b>Africa</b>	<b>Oceania</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>										
Due from banks	1'541'062	1'936'266	0	4'890	39'567	0	20'645	1'047	7'612	3'551'089
Due from customers	251'526	217'740	3'259	189'358	19'023	9'192	21'645	1'202	7'003	719'948
Mortgage loans	10'537	2'900	0	0	0	0	0	0	0	13'437
Financial investments /										
Debt securities / inventories	141'662	57'420	262	748	3'392	892	1'123	0	6'204	211'703
Other assets	21'346	0	0	0	0	0	0	0	0	21'346
Positive replacement values	58'179	207'746	95	9'448	1'595	229	244	692	1'164	279'392

**Off-balance sheet**

Contingent liabilities /										
Credit commitments	62'917	16'960	278	5'306	1'526	1'772	1'177	1'053	774	91'763
Irrevocable liabilities	6'590	0	0	0	0	0	0	0	0	6'590
Liabilities for unpaid-in capital	2'590	0	0	0	0	0	0	0	0	2'590
Additions	48'280	121'083	85	6'610	2'541	117	680	184	710	180'290
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-39'522	0	0	0	0	0	0	0	0	-39'522
<b>Total at 31.12.10</b>	<b>2'105'167</b>	<b>2'560'115</b>	<b>3'979</b>	<b>216'360</b>	<b>67'644</b>	<b>12'202</b>	<b>45'514</b>	<b>4'178</b>	<b>23'467</b>	<b>5'038'626</b>

**Geographic breakdown of nonperforming loans**

**Loans to customers at 31.12.10**

Nonperforming loans to customers (gross value)	9'609	19	0	15	2	50	75	5	0	9'775
Individual valuation adjustments	9'609	19	0	15	2	50	75	5	0	9'775

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**Breakdown of counterparty risk by contract partner or sector** (in CHF '000)

<b>Credit commitments</b>	<b>Central governments and central banks</b>	<b>Banks and brokers</b>	<b>Due from public corporations</b>	<b>Companies</b>	<b>Retail</b>	<b>Equities</b>	<b>Other exposure</b>	<b>Total</b>
<b>Balance sheet / claims:</b>								
Due from banks	0	3'533'835	0	14'541	2'713	0	0	3'551'089
Due from customers	1'551	27'520	679	376'333	311'692	0	2'173	719'948
Mortgage loans	0	372	0	448	12'617	0	0	13'437
Financial investments /								
Debt securities / inventories	126'373	26'028	4'682	36'816	0	14'557	3'247	211'703
Other assets	0	0	0	0	0	0	21'346	21'346
Positive replacement values	798	245'825	0	13'282	19'155	0	332	279'392
<b>Off-balance sheet</b>								
Contingent liabilities /								
Credit commitments	297	60'989	6	12'865	17'478	0	128	91'763
Irrevocable liabilities	0	0	6'590	0	0	0	0	6'590
Liabilities for unpaid-in capital	0	0	0	2'590	0	0	0	2'590
Additions	53	158'669	0	10'294	11'212	0	62	180'290
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-39'522	-39'522
<b>Total at 31.12.10</b>	<b>129'072</b>	<b>4'053'238</b>	<b>11'957</b>	<b>467'169</b>	<b>374'867</b>	<b>14'557</b>	<b>-12'234</b>	<b>5'038'626</b>

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<b>Breakdown of counterparty risk by weighting</b> (in CHF '000)										
Statutory risk weightings										
<b>Credit commitments</b>	<b>0%</b>	<b>20/25%</b>	<b>35%</b>	<b>50%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>250%</b>	<b>Total</b>
<b>Balance sheet / claims:</b>										
Due from banks	2'985'739	516'934	0	43'314	0	5'102	0	0	0	3'551'089
Due from customers	594'408	772	0	212	32'714	91'842	0	0	0	719'948
Mortgage loans	1'965	0	0	0	0	11'472	0	0	0	13'437
Financial investments /										
Debt securities / inventories	128'920	34'225	0	26'425	0	11'788	0	10'345	0	211'703
Other assets	0	0	0	0	0	21'346	0	0	0	21'346
Positive replacement values	79'418	76'488	0	115'516	2'534	5'436	0	0	0	279'392
<b>Off-balance sheet</b>										
Contingent liabilities /										
Credit commitments	33'647	1'411	0	54'125	2'155	425	0	0	0	91'763
Irrevocable liabilities	0	6'590	0	0	0	0	0	0	0	6'590
Liabilities for unpaid-in capital	0	0	0	0	0	2'590	0	0	0	2'590
Additions	24'763	82'951	0	66'803	2'282	3'491	0	0	0	180'290
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-39'522	0	0	0	0	0	0	0	0	-39'522
<b>Total at 31.12.10</b>	<b>3'809'338</b>	<b>719'371</b>	<b>0</b>	<b>306'395</b>	<b>39'685</b>	<b>153'492</b>	<b>0</b>	<b>10'345</b>	<b>0</b>	<b>5'038'626</b>

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**Counterparty risk / mitigation of counterparty risk (in CHF '000)**

<b>Credit commitments</b>	<b>Secured by recognised financial collateral</b>	<b>Secured by other collateral and credit derivatives</b>	<b>Secured guarantor</b>	<b>Other</b>	<b>Unsecured</b>	<b>Total</b>
<b>Balance sheet / claims:</b>						
Due from banks	2'985'739	0	0	0	565'350	3'551'089
Due from customers	390'939	984	0	3'468	324'557	719'948
Mortgage loans	1'966	0	11'441	0	30	13'437
Financial investments /						
Debt securities / inventories	0	0	0	0	211'703	211'703
Other assets	0	0	0	0	21'346	21'346
Positive replacement values	51'284	0	0	28'135	199'973	279'392
<b>Off-balance sheet</b>						
Contingent liabilities /						
Credit commitments	33'596	571	0	52	57'544	91'763
Irrevocable liabilities	0	0	0	0	6'590	6'590
Liabilities for unpaid-in capital	0	0	0	0	2'590	2'590
Additions	20'967	0	0	3'794	155'529	180'290
Inventories	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	-39'522	-39'522
<b>Total at 31.12.10</b>	<b>3'484'491</b>	<b>1'555</b>	<b>11'441</b>	<b>35'449</b>	<b>1'505'690</b>	<b>5'038'626</b>